



Derivatives Matched Trades Report

Report for 23/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:24:57	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:28:29	\$ / R On 12-Jun-09			Currency Future	1	17,000	163.76	Client	Buy
09:38:27	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.17	Client	Buy
09:41:58	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:41:58	\$ / R On 14-Sep-09			Currency Future	1	10,000	97.61	Client	Buy
09:43:58	\$ / R On 14-Sep-09			Currency Future	1	10,000	97.65	Client	Buy
09:47:52	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
09:47:52	\$ / R On 12-Jun-09			Currency Future	1	3,000	28.89	Client	Buy
09:55:15	\$ / R On 12-Jun-09			Currency Future	1	10,000	96.36	Client	Buy
09:57:12	\$ / R On 12-Jun-09			Currency Future	1	47,000	452.66	Client	Buy
09:57:12	\$ / R On 12-Jun-09			Currency Future	1	80,000	770.53	Client	Buy
10:01:26	\$ / R On 12-Jun-09			Currency Future	1	375,000	0.00	Member	Sell
10:02:33	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:09:14	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.26	Client	Buy
10:09:28	\$ / R On 12-Jun-09			Currency Future	1	3,000	28.90	Client	Buy
10:11:07	\$ / R On 12-Jun-09			Currency Future	1	350,000	3,372.60	Client	Buy
10:12:36	\$ / R On 12-Jun-09			Currency Future	1	70,000	673.75	Client	Buy
10:12:42	\$ / R On 12-Jun-09			Currency Future	1	100,000	962.50	Client	Buy
10:14:27	\$ / R On 12-Jun-09			Currency Future	1	10,000	96.36	Client	Buy
10:15:39	\$ / R On 12-Jun-09			Currency Future	1	20,000	196.80	Member	Buy
10:15:39	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
11:04:10	\$ / R On 12-Jun-09			Currency Future	1	375,000	3,615.08	Client	Buy
11:04:22	\$ / R On 14-Sep-09			Currency Future	1	100,000	976.81	Client	Buy
11:05:52	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
11:13:13	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell

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11:13:13	\$ / R On 12-Jun-09			Currency Future	1	50,000	490.50	Client	Buy
11:19:37	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
11:19:37	\$ / R On 12-Jun-09			Currency Future	1	8,000	77.06	Client	Buy
11:20:38	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.27	Client	Buy
11:28:37	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.16	Client	Buy
11:28:46	\$ / R On 12-Jun-09			Currency Future	1	23,000	221.55	Client	Buy
11:28:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	96.50	Client	Buy
11:28:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:28:56	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
11:28:56	\$ / R On 12-Jun-09			Currency Future	1	20,000	192.90	Client	Buy
11:47:38	\$ / R On 12-Jun-09			Currency Future	1	15,000	144.75	Client	Buy
11:49:18	\$ / R On 12-Jun-09			Currency Future	1	15,000	144.75	Client	Buy
11:49:19	\$ / R On 14-Sep-09			Currency Future	1	25,000	244.96	Client	Buy
11:50:28	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
11:50:28	\$ / R On 12-Jun-09			Currency Future	1	15,000	144.75	Client	Buy
11:50:59	\$ / R On 14-Sep-09			Currency Future	1	50,000	488.41	Client	Buy
11:54:37	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
11:54:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.25	Client	Buy
11:54:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:54:48	\$ / R On 12-Jun-09			Currency Future	1	35,000	338.63	Client	Buy
12:09:34	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
12:14:23	\$ / R On 12-Jun-09			Currency Future	1	100,000	964.55	Client	Buy
12:26:42	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.37	Client	Buy
12:26:42	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
12:29:18	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.29	Client	Buy
12:29:21	\$ / R On 12-Jun-09			Currency Future	1	3,000	28.94	Client	Buy
12:29:25	\$ / R On 12-Jun-09			Currency Future	1	10,000	96.45	Client	Buy
12:40:41	\$ / R On 14-Sep-09			Currency Future	1	5,000	48.84	Client	Buy
12:42:32	\$ / R On 12-Jun-09			Currency Future	1	11,000,000	105,606.60	Member	Buy
13:16:52	\$ / R On 15-Mar-10	9.85	Call	Currency Future	1	39,000	0.00	Client	Sell
13:16:52	\$ / R On 15-Mar-10	9.85	Call	Currency Future	1	39,000	0.00	Client	Buy
13:17:14	\$ / R On 15-Mar-10	12.30	Call	Currency Future	1	39,000	0.00	Client	Sell
13:17:14	\$ / R On 15-Mar-10	12.30	Call	Currency Future	1	39,000	0.00	Client	Buy
13:17:58	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	15,000	0.00	Client	Sell
13:17:58	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	15,000	0.00	Client	Buy
13:18:19	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	15,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:18:19	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	15,000	0.00	Client	Buy
13:46:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.15	Client	Buy
13:48:28	\$ / R On 12-Jun-09			Currency Future	1	25,000	240.58	Client	Buy
13:49:04	\$ / R On 12-Jun-09			Currency Future	1	100,000	962.00	Client	Buy
13:49:05	\$ / R On 12-Jun-09			Currency Future	1	50,000	481.00	Client	Buy
13:50:26	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	38,321.20	Member	Buy
14:07:47	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.27	Client	Buy
14:08:03	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.16	Client	Buy
14:08:27	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Member	Sell
14:08:56	\$ / R On 12-Jun-09			Currency Future	1	14,000	134.69	Client	Buy
14:09:00	\$ / R On 12-Jun-09			Currency Future	1	50,000	483.80	Member	Buy
14:09:14	\$ / R On 12-Jun-09			Currency Future	1	7,000	67.34	Member	Buy
14:11:51	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:11:51	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.20	Client	Buy
14:14:19	\$ / R On 14-Sep-09			Currency Future	1	7,000	68.15	Client	Buy
14:43:24	\$ / R On 12-Jun-09			Currency Future	1	11,000,000	0.00	Client	Sell
14:44:19	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	0.00	Client	Sell
14:44:45	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.63	Client	Buy
14:48:44	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
14:48:44	\$ / R On 12-Jun-09			Currency Future	1	20,000	192.08	Client	Buy
14:49:07	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
14:49:42	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Client	Sell
14:49:42	\$ / R On 12-Jun-09			Currency Future	1	13,000	124.81	Client	Buy
14:50:30	\$ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
14:57:03	\$ / R On 12-Jun-09			Currency Future	1	13,000	125.19	Client	Buy
15:45:23	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.29	Client	Buy
15:48:07	\$ / R On 12-Jun-09			Currency Future	1	40,000	385.60	Client	Buy
15:48:38	\$ / R On 12-Jun-09			Currency Future	1	25,000	241.00	Client	Buy
16:18:22	\$ / R On 12-Jun-09			Currency Future	1	7,000	67.38	Client	Buy
16:18:34	\$ / R On 12-Jun-09			Currency Future	1	6,000	57.72	Client	Buy
16:18:34	\$ / R On 12-Jun-09			Currency Future	1	50,000	481.00	Client	Buy
16:18:34	\$ / R On 14-Sep-09			Currency Future	1	5,000	48.75	Client	Buy
16:33:40	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Member	Sell
16:33:40	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.66	Client	Buy
16:34:34	\$ / R On 12-Jun-09			Currency Future	1	0	0.00	Member	Buy
16:34:34	\$ / R On 12-Jun-09			Currency Future	1	0	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:36:20	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.66	Member	Buy
16:36:21	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Member	Sell
16:36:40	\$ / R On 12-Jun-09			Currency Future	1	6,000	59.31	Member	Buy
16:36:40	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Member	Sell
16:55:13	\$ / R On 12-Jun-09			Currency Future	1	1,100,000	0.00	Member	Sell
16:57:09	\$ / R On 12-Jun-09			Currency Future	1	1,100,000	10,611.37	Client	Buy
Total for \$ / R Currency Future:					103	35,455,000	174,587.10		
09:28:27	£ / R On 12-Jun-09			Currency Future	1	2,000	28.10	Client	Buy
09:30:49	£ / R On 12-Jun-09			Currency Future	1	85,000	0.00	Client	Sell
09:41:00	£ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
14:12:31	£ / R On 14-Sep-09			Currency Future	1	5,000	71.25	Client	Buy
15:59:15	£ / R On 12-Jun-09			Currency Future	1	5,000	70.10	Client	Buy
16:02:03	£ / R On 12-Jun-09			Currency Future	1	20,000	280.00	Client	Buy
16:02:03	£ / R On 12-Jun-09			Currency Future	1	10,000	140.00	Client	Buy
16:50:37	£ / R On 12-Jun-09			Currency Future	1	50,000	699.00	Client	Buy
Total for £ / R Currency Future:					8	227,000	1,288.45		
11:48:28	€ / R On 12-Jun-09			Currency Future	1	1,500,000	0.00	Member	Sell
11:50:46	€ / R On 12-Jun-09			Currency Future	1	1,500,000	19,781.10	Client	Buy
14:20:00	€ / R On 12-Jun-09			Currency Future	1	50,000	654.00	Client	Buy
16:54:32	€ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:54:32	€ / R On 12-Jun-09			Currency Future	1	5,000	65.00	Client	Buy
Total for € / R Currency Future:					5	3,060,000	20,500.10		
Grand Total for all Instruments:					116	38,742,000	196,375.65		